

DETECTING TAMPERING IN A RANDOM HYPERCUBE

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ABSTRACT. Consider the random hypercube $H_2^n(p_n)$ obtained from the hypercube H_2^n by deleting any given edge with probability $1 - p_n$, independently of all the other edges. A diameter path in H_2^n is a longest geodesic path in H_2^n . Consider the following two ways of tampering with the random graph $H_2^n(p_n)$: (i) choose a diameter path at random and adjoin all of its edges to $H_2^n(p_n)$; (ii) choose a diameter path at random from among those that start at $0 = (0, \dots, 0)$, and adjoin all of its edges to $H_2^n(p_n)$. We study the question of whether these tamperings are detectable asymptotically as $n \rightarrow \infty$.

1. INTRODUCTION AND STATEMENT OF RESULTS

Let $H_2^n = (V_n, e_n)$ denote the n -dimensional hypercube. Recall that the vertices V_n of H_2^n are identified with $\{0, 1\}^n$, and an edge in e_n connects two vertices if and only if they differ in exactly one component. Denote vertices by $\bar{x} = (x_1, \dots, x_n)$. A geodesic path from \bar{x} to \bar{y} is a shortest path from \bar{x} to \bar{y} . A diameter path in H_2^n is a longest geodesic path in H_2^n . The set of diameter paths is the set of paths $\bar{x}_0 \bar{x}_1 \dots \bar{x}_n$, where $\bar{x}_n = \bar{1} - \bar{x}_0$ and $\bar{1} \equiv (1, \dots, 1)$.

Let $H_2^n(p_n)$ denote the random hypercube obtained by starting with the graph H_2^n and deleting any given edge with probability $1 - p_n$, independently of all the other edges. Let P_{n,p_n} denote the corresponding probability measure; P_{n,p_n} is a measure on $\mathcal{E}_n \equiv 2^{e_n}$, the space of all subsets of e_n . An element of \mathcal{E}_n will be called an edge configuration.

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We consider two similar ways of tampering with the random hypercube. The first way is to choose a diameter path from H_2^n at random and adjoin it to $H_2^n(p_n)$; that is, we “add” to the random graph every edge of this diameter path that is not already in the random graph. Denote the induced measure on \mathcal{E}_n by P_{n,p_n}^{tam} . The second way is to consider $0 \equiv (0, \dots, 0)$ as a distinguished vertex in the hypercube, and to adjoin to the random hypercube a diameter path chosen at random from among those diameter paths which start at 0. Denote the induced measure on \mathcal{E}_n by $P_{n,p_n}^{\text{tam},0}$.

Can one detect the tampering asymptotically as $n \rightarrow \infty$? Let Q_n be generic notation for either P_{n,p_n}^{tam} or $P_{n,p_n}^{\text{tam},0}$. Let $\|P_{n,p_n} - Q_n\|_{\text{TV}}$ denote the total variation distance between the probability measures P_{n,p_n} and Q_n . If $\lim_{n \rightarrow \infty} \|P_{n,p_n} - Q_n\|_{\text{TV}} = 1$, we call the tampering *detectable*. If $\lim_{n \rightarrow \infty} \|P_{n,p_n} - Q_n\|_{\text{TV}} = 0$, we call the tampering *strongly undetectable*, while if $\{\|P_{n,p_n} - Q_n\|_{\text{TV}}\}_{n=1}^\infty$ is bounded away from 0 and 1, we call the tampering *weakly undetectable*.

The number of diameter paths in H_2^n is easily seen to be $2^{n-1}n!$, while the number of diameter paths in H_2^n that start from 0 is $n!$. Let m_n denote the number of diameter paths in either of these two cases. Numbering the diameter paths from 1 to m_n , let $O_{n,j}$ denote the set of edge configurations which contain the j -th diameter path. From the above description of the tampered measures $Q_n = P_{n,p_n}^{\text{tam}}$ or $Q_n = P_{n,p_n}^{\text{tam},0}$, it follows that

$$(1.1) \quad Q_n(\cdot) \equiv \frac{1}{m_n} \sum_{j=1}^{m_n} P_{n,p_n}(\cdot | O_{n,j}).$$

Let $N_n^{\text{diam}} : \mathcal{E}_n \rightarrow \{0, 1, \dots, m_n\}$ denote the number of diameter paths in an edge configuration, and let $N_n^{\text{diam},0} : \mathcal{E}_n \rightarrow \{0, 1, \dots, m_n\}$ denote the number of diameter paths starting from 0 in an edge configuration. Let N_n be generic notation for either N_n^{diam} or $N_n^{\text{diam},0}$. We refer to N_n as the diameter counting function.

The following proposition, which we prove in the next section, shows that the tampered measure is in fact obtained from the original measure by size biasing with respect to the diameter counting function N_n .

Proposition 1. *Let Q_n denote either of the two tampered measures, and let N_n denote the corresponding diameter counting function. Then*

$$Q_n(\omega) = \frac{N_n(\omega)}{E_{n,p_n} N_n} P_{n,p_n}(\omega), \quad \omega \in \mathcal{E}_n.$$

The following proposition is immediate in light of Proposition 1.

Proposition 2. *Let Q_n denote either of the two tampered measures, and let N_n denote the corresponding diameter counting function. Then*

$$\lim_{n \rightarrow \infty} \|P_{n,p_n} - Q_n\|_{TV} = 0$$

if and only if the weak law of numbers holds for N_n under P_{n,p_n} ; that is, if and only if

$$\lim_{n \rightarrow \infty} P_{n,p_n}(|\frac{N_n}{E_{n,p_n} N_n} - 1| > \epsilon) = 0, \quad \text{for all } \epsilon > 0.$$

The second moment method then yields the following corollary. Let Var_{n,p_n} denote the variance with respect to P_{n,p_n} .

Corollary 1. *Let Q_n denote either of the two tampered measures, and let N_n denote the corresponding diameter counting function.*

- i. If $\text{Var}_{n,p_n}(N_n) = o((E_{n,p_n} N_n)^2)$, then $\lim_{n \rightarrow \infty} \|P_{n,p_n} - Q_n\|_{TV} = 0$ and the tampering is strongly undetectable;*
- ii. If $\text{Var}_{n,p_n}(N_n) = O((E_{n,p_n} N_n)^2)$, then $\{\|P_{n,p_n} - Q_n\|_{TV}\}_{n=1}^{\infty}$ is bounded away from 1; thus the tampering is not detectable.*

Part (i) of the corollary of course follows from Chebyshev's inequality; we give a proof of part (ii) in section 2.

We will prove the following result.

Theorem 1. *a. Consider the random hypercube $H_2^n(p_n)$ and tamper with it by adding a random diameter path. Let N_n^{diam} denote the diameter counting function.*

- i. If $p_n \leq \frac{\gamma}{n}$, with $\gamma < \frac{e}{2}$, then the tampering is detectable; furthermore, the distribution of N_n^{diam} under P_{n,p_n} converges to the δ -distribution at 0;*
- ii. If $p_n \geq \frac{\gamma}{n}$, with $\gamma > \frac{e}{2}$, then the tampering is strongly undetectable; equivalently, the distribution of N_n^{diam} under P_{n,p_n} satisfies the law of large numbers.*

b. Consider the random hypercube $H_2^n(p_n)$ and tamper with it by adding a random diameter path that starts from 0. Let $N_n^{diam,0}$ denote the diameter counting function.

- i. If $p_n \leq \frac{\gamma}{n}$, with $\gamma < e$, then the tampering is detectable; furthermore, the distribution of $N_n^{diam,0}$ under P_{n,p_n} converges to the δ -distribution at 0;*
- ii. If $p_n \geq \frac{\gamma}{n}$, with $\gamma > e$, and $\limsup_{n \rightarrow \infty} np_n < \infty$, then the tampering is weakly undetectable; in particular, the distribution of $N_n^{diam,0}$ under P_{n,p_n} does not satisfy the law of large numbers;*
- iii. If $\lim_{n \rightarrow \infty} np_n = \infty$, then the tampering is strongly undetectable; equivalently, the distribution of $N_n^{diam,0}$ under P_{n,p_n} satisfies the law of large numbers.*

Remark. If under P_{n,p_n} , the distribution of N_n converges to the δ -distribution at 0, then the tampering is detectable since under the tampered measure one has $N_n \geq 1$ a.s. By Proposition 1, if the tampering is strongly undetectable, then the distribution of N_n must converge to the δ -function at ∞ . Naive intuition might suggest that for a tampering problem of the above type, the above two statements should be if and only if statements, except perhaps conceivably in some narrow bifurcation region between two regimes. Theorem 1 shows that this is indeed the case for the tampering problem under consideration. (The proof of the theorem will reveal that in case (b-ii), the distribution of $N_n^{diam,0}$ converges neither to the δ -distribution at 0 nor to the

δ -distribution at ∞ .) However, we now point out two examples of similar tampering problems where this intuition fails.

Example 1. Let $G(n)$ be the complete graph on n vertices, and let $G(n, p_n)$ be the Erdos-Renyi random graph with edge probabilities p_n ; that is, $G(n, p_n)$ is obtained from $G(n)$ by deleting any particular edge with probability $1 - p_n$, independently of all the other edges. Let P_{n, p_n} denote the corresponding probability measure on edge configurations. As above, denote the space of all edges by e_n and the space of all possible edge configurations by \mathcal{E}_n . Recall that a *Hamiltonian path* in $G(n)$ is a path that traverses each of the vertices of the graph exactly once; that is, a path of the form $x_1 x_2 \cdots x_n$, where the x_i are all distinct. Tamper with the random graph by choosing at random a Hamiltonian path from $G(n)$ and adjoining it to $G(n, p_n)$; that is, “add” to the random graph every edge of this Hamiltonian path that is not already in the random graph. Call the induced measure P_{n, p_n}^{Ham} . The number of Hamiltonian paths in $G(n)$ is $m_n \equiv \frac{1}{2}n!$. Let $N_n^{\text{ham}} : \mathcal{E}_n \rightarrow \{0, 1, \dots, m_n\}$ denote the number of Hamiltonian paths in an edge configuration; we call N_n^{ham} the Hamiltonian path counting function. Quite sophisticated graph theoretical techniques along with probabilistic analysis have yielded the following beautiful result: if $p_n = \frac{\log n + \log \log n + \omega_n}{n}$, then

$$(1.2) \quad \begin{aligned} \lim_{n \rightarrow \infty} P_{n, p_n}(N_n^{\text{Ham}} \geq k) &= 1, \text{ for all } k, \text{ if } \lim_{n \rightarrow \infty} \omega_n = \infty; \\ \lim_{n \rightarrow \infty} P_{n, p_n}(N_n^{\text{Ham}} = 0) &= 1, \text{ if } \lim_{n \rightarrow \infty} \omega_n = -\infty. \end{aligned}$$

(See [4] and [2, chapter 7 and references]. In fact these references treat Hamiltonian cycles. With regard to the case that $\lim_{n \rightarrow \infty} \omega_n = \infty$, it is shown that the limit above holds for Hamiltonian cycles when $k = 1$. Since any Hamiltonian cycle can be cut open in n possible locations, yielding n Hamiltonian paths, we obtain the result above for any k .)

The above result shows in particular that under P_{n, p_n} , the Hamiltonian path counting function N_n^{ham} converges to the δ -distribution at ∞ if p_n is as above with $\lim_{n \rightarrow \infty} \omega_n = \infty$. The naive intuition noted in the remark after

Theorem 1 would suggest that the tampering in this case would be strongly undetectable. After all, how much can one additional Hamiltonian path be felt in such a situation? However, we now demonstrate easily that whenever $\lim_{n \rightarrow \infty} p_n = 0$, the tampering is detectable, while whenever $p_n \equiv p \in (0, 1)$ is constant, the tampering is not strongly undetectable. (In fact, it is weakly undetectable, but we will not show that here.) In light of Proposition 1, this also shows that when $p_n \equiv p \in (0, 1)$ is constant, the weak law of large numbers does not hold for N_n^{ham} , a fact that has been pointed out by Jansen [3], where a lot of additional results concerning N_n^{ham} can be found.

Label the edges of G_n from 1 to $|e_n| = \frac{1}{2}n(n-1)$. The random graph $G(n, p_n)$ with probability measure P_{n, p_n} is constructed by considering a collection $\{B_j\}_{j=1}^{|e_n|}$ of IID Bernoulli random variables taking on the values 1 and 0 with respective probabilities p_n and $1 - p_n$, and declaring the j -th edge to exist if and only if $B_j = 1$. Let $N_n^{\text{edges}} : \mathcal{E}_n \rightarrow \{0, 1, \dots, |e_n|\}$ count the number of edges present in an edge configuration. So under P_{n, p_n} , one has that N_n^{edges} is the sum of IID random variables: $N_n^{\text{edges}} = \sum_{i=1}^{|e_n|} B_j$.

The expected value of N_n^{edges} under the measure P_{n, p_n} is $|e_n|p_n$. Now the tampering involved selecting $n - 1$ edges from e_n and demanding that they exist in the tampered graph. Thus, the expected value of N_n^{edges} under the tampered measure P_{n, p_n}^{ham} is $(|e_n| - (n - 1))p_n + (n - 1)$. The increase in the mean of N_n^{edges} when using the tampered measure instead of the original one is thus equal to $(1 - p_n)(n - 1)$. We denote this change in mean by ΔExp_n . The variance of N_n^{edges} under the untampered measure is $|e_n|p_n(1 - p_n)$, and under the tampered measure is $(|e_n| - (n - 1))p_n(1 - p_n)$. Note that these two variances are on the same order since $|e_n|$ is on the order n^2 . Let $\text{SD}_n \equiv \sqrt{|e_n|p_n(1 - p_n)}$ denote the standard deviation under the untampered measure. Using the central limit theorem, it is easy to show that if ΔExp_n is on a larger order than SD_n , then the tampering is detectable, while if ΔExp_n is on the same order as SD_n , then the tampering is not strongly undetectable. In the case that $\lim_{n \rightarrow \infty} p_n = 0$, we have

ΔExp_n on the order n and SD_n on the order $o(n)$, while in the case that $p_n = p \in (0, 1)$ is constant, we have both ΔExp_n and SD_n on the order n .

Example 2. Consider a random permutation $\sigma \in S_n$ as a row of n cards labeled from 1 to n and laid out from left to right in random order. Now tamper with the cards as follows. Select k_n of the cards at random, remove them from the row, and then replace them in the vacated spaces in increasing order. Let U_n denote the uniform measure on S_n , that is, the measure corresponding to a “random permutation,” and let $U_n^{\text{incsubseq}, k_n}$ denote the measure on S_n induced from U_n by the above tampering. Note that by construction, a permutation $\sigma \in S_n$ will have an increasing sequence of length k_n with $U_n^{\text{incsubseq}, k_n}$ -probability 1. On the other hand, the celebrated result concerning the length of the longest increasing subsequence in a random permutation ([5], [8], [1]) states that the U_n probability of there being an increasing subsequence of length $cn^{\frac{1}{2}}$ goes to 0 as $n \rightarrow \infty$, if $c > 2$. Thus, one certainly has $\lim_{n \rightarrow \infty} \|U_n - U_n^{\text{incsubseq}, k_n}\|_{\text{TV}} = 1$, if $k_n \geq cn^{\frac{1}{2}}$, with $c > 2$. The above-mentioned result also states that the U_n -probability of there being an increasing subsequence of length $cn^{\frac{1}{2}}$ goes to 1 as $n \rightarrow \infty$, if $c < 2$. From this it follows that for $k_n \leq cn^{\frac{1}{2}}$, $c < 2$, the distribution of the *number* of increasing subsequences of length k_n , which we denote by N_n^{incr, k_n} , converges to the δ -distribution at ∞ as $n \rightarrow \infty$. The naive intuition in the remark after Theorem 1 would suggest that one can tamper on the order k_n without detection, if $k_n \leq cn^{\frac{1}{2}}$ with $c < 2$; after all, how much can one additional increasing subsequence be felt in such a situation? However, this turns out to be false. In [6], it was shown that $\lim_{n \rightarrow \infty} \|U_n - U_n^{\text{incsubseq}, k_n}\|_{\text{TV}} = 0$, if $k_n \leq n^l$ with $l < \frac{2}{5}$ and in [7] it was shown that $\lim_{n \rightarrow \infty} \|U_n - U_n^{\text{incsubseq}, k_n}\|_{\text{TV}} = 1$, if $k_n \geq n^l$ with $l > \frac{4}{9}$. So in the former case the tampering is strongly undetectable and in the latter case it is detectable.

In section 2 we give the proof of Proposition 1 and of part (ii) of Corollary 1. In section 3 we prove Theorem 1. The proof of parts (a-i) and (b-i) are almost immediate using the first moment method. The proof of parts (a-ii) (b-ii) and (b-iii) use the second moment method and involve some quite nontrivial computations, some of which may be interesting in their own right.

2. PROOF OF PROPOSITION 2 AND COROLLARY 1-II.

Proof of Proposition 2. Let $\omega \in \mathcal{E}_n$. Then we have $P_{n,p_n}(\omega | O_{n,j}) = \frac{1_{\{O_{n,j}\}}(\omega) P_{n,p_n}(\omega)}{P_{n,p_n}(O_{n,j})}$. Since $N_n(\omega) = \sum_{j=1}^{m_n} 1_{O_{n,j}}(\omega)$, and since the $O_{n,j}$ have the same P_{n,p_n} -probabilities for all j , we have $E_{n,p_n} N_n = m_n P_{n,p_n}(O_{n,1})$. Using these facts along with the definition of Q_n in (1.1) we have

$$Q_n(\omega) = \frac{1}{m_n} \sum_{j=1}^{m_n} P_{n,p_n}(\omega | O_{n,j}) = \frac{P_{n,p_n}(\omega)}{m_n P_{n,p_n}(O_{n,1})} \sum_{j=1}^{m_n} 1_{\{O_{n,j}\}}(\omega) = \frac{N_n}{E_{n,p_n} N_n} P_{n,p_n}(\omega).$$

□

Proof of Corollary 1-ii. Let $Y_n = \frac{N_n}{E_{n,p_n} N_n}$. Using Proposition 1 along with an alternative equivalent definition of the total variation distance, we have

$$\|Q_n - P_{n,p_n}\|_{\text{TV}} = \sum_{\omega \in \mathcal{E}_n} \left(1 - \frac{N_n(\omega)}{E_{n,p_n} N_n}\right)^+ P_{n,p_n}(\omega),$$

where $a^+ = a \vee 0$. From this it follows that $\lim_{n \rightarrow \infty} \|Q_n - P_{n,p_n}\|_{\text{TV}} = 1$ if and only if $\lim_{n \rightarrow \infty} P_{n,p_n}(Y_n > \epsilon) = 0$, for all $\epsilon > 0$. By the assumption in part (ii) of the corollary, $E_{n,p_n} Y_n^2 \leq M$ for some M and all n . For every $\epsilon > 0$, we have

$$1 = E_{n,p_n} Y_n \leq \epsilon + E_{n,p_n} Y_n 1_{Y_n > \epsilon} \leq \epsilon + (P_{n,p_n}(Y_n > \epsilon))^{\frac{1}{2}} (E_{n,p_n} Y_n^2)^{\frac{1}{2}} \leq \epsilon + (M P_{n,p_n}(Y_n > \epsilon))^{\frac{1}{2}}.$$

From this it is not possible that $\lim_{n \rightarrow \infty} P_{n,p_n}(Y_n > \epsilon) = 0$, if $\epsilon < 1$. □

3. PROOF OF THEOREM 1

We begin with the quick proofs of (a-i) and (b-i).

Proof of (a-i). There is a two-to-one correspondence between $H_2^n \times S_n$ and diameter paths in H_2^n . Indeed, for $\bar{x} \in H_2^n$ and $\sigma \in S_n$, we begin the diameter path at \bar{x} and use the permutation σ to determine the order in which we change the components of \bar{x} . (The correspondence is two to one because the diameter path is not oriented.) In particular there are $2^{n-1}n!$ diameter paths. The probability that any particular diameter path is contained in the random hypercube $H_2^n(p_n)$ is p_n^n ; thus we have

$$(3.1) \quad E_{n,p_n} N_n^{\text{diam}} = 2^{n-1} n! p_n^n.$$

From this it follows that $\lim_{n \rightarrow \infty} E_{n,p_n} N_n^{\text{diam}} = 0$, if $p_n \leq \frac{\gamma}{n}$, with $\gamma < \frac{e}{2}$. Thus, for such p_n , N_n^{diam} under P_{n,p_n} converges to the δ -distribution at 0 as $n \rightarrow \infty$, from which it follows that the tampering is detectable.

Proof of (b-i). There is a one-to-one correspondence between S_n and diameter paths that start at 0. The probability that any particular diameter path is contained in the random hypercube $H_2^n(p_n)$ is p_n^n ; thus we have

$$(3.2) \quad E_{n,p_n} N_n^{\text{diam},0} = n! p_n^n.$$

From this it follows that $\lim_{n \rightarrow \infty} E_{n,p_n} N_n^{\text{diam},0} = 0$, if $p_n \leq \frac{\gamma}{n}$, with $\gamma < e$. As in part (a-i), it then follows that the tampering is detectable.

By Corollary 1, to prove (a-ii) it suffices to show that

$$(3.3) \quad \text{Var}_{n,p_n}(N_n^{\text{diam}}) = o((E_{n,p_n} N_n^{\text{diam}})^2),$$

if p_n is as in (a-ii), and to prove (b-iii) it suffices to show that

$$(3.4) \quad \text{Var}_{n,p_n}(N_n^{\text{diam},0}) = o((E_{n,p_n} N_n^{\text{diam},0})^2),$$

if p_n is as in (b-iii).

With regard to (b-ii), note that under the untampered measure, the probability that 0 is an isolated vertex is $(1 - p_n)^n$. If p_n is as in (b-ii), then this

probability stays bounded from 0. On the other hand, under the tampered measure, the probability that 0 is isolated is 0. Thus, in the case of (b-ii), the tampering cannot be strongly undetectable. Thus, by Corollary 1, to complete the proof that the tampering is weakly detectable, it suffices to show that

$$(3.5) \quad \text{Var}_{n,p_n}(N_n^{\text{diam},0}) = O((E_{n,p_n} N_n^{\text{diam},0})^2),$$

if p_n is as in (b-ii).

We now give the long and involved proof of (3.3) to prove (a-ii). After that we will only need a single long paragraph to describe the changes required to proof (3.4) and (3.5), which are a bit less involved.

The diameter paths are labeled from 1 to $m_n = 2^{n-1}n!$, and we have defined $O_{n,j}$ to be the set of edge configurations which contain the j -th diameter edge. We relabel for convenience. Let $O_{\bar{x},\sigma}$ denote the set of edge configurations which contain the diameter path corresponding to (\bar{x}, σ) in the above two-to-one correspondence. Then we have $N_n^{\text{diam}} = \frac{1}{2} \sum_{\bar{x} \in H_2^n, \sigma \in S_n} 1_{O_{\bar{x},\sigma}}$. Thus

$$(3.6) \quad E_{n,p_n}(N_n^{\text{diam}})^2 = \frac{1}{4} \sum_{\bar{x}, \bar{y} \in H_2^n, \sigma, \tau \in S_n} P_n^{p_n}(O_{\bar{x},\sigma} \cap O_{\bar{y},\tau}).$$

By symmetry considerations, letting id denote the identity permutation and letting $\bar{0} \in H_2^n$ denote the element with zeroes in all of its coordinates, we have

$$(3.7) \quad \sum_{\bar{x}, \bar{y} \in H_2^n, \sigma, \tau \in S_n} P_n^{p_n}(O_{\bar{x},\sigma} \cap O_{\bar{y},\tau}) = 2^n n! \sum_{\bar{x} \in H_2^n, \sigma \in S_n} P_n^{p_n}(O_{\bar{x},\sigma} \cap O_{\bar{0},\text{id}}).$$

Let $W_n(\bar{x}, \sigma)$ denote the number of edges that the diameter path corresponding to (\bar{x}, σ) has in common with the diameter path corresponding to $(\bar{0}, \text{id})$. Then we have

$$(3.8) \quad P_n^{p_n}(O_{\bar{x},\sigma} \cap O_{\bar{0},\text{id}}) = p_n^{2^n - W_n(\bar{x}, \sigma)}.$$

Letting the generic E denote the expectation with respect to the uniform measure on $H_2^n \times S_n$, it then follows from (3.1) and (3.6)-(3.8) that

$$(3.9) \quad E_{n,p_n}(N_n^{\text{diam}})^2 = (E_{n,p_n} N_n^{\text{diam}})^2 E p_n^{-W_n}.$$

Thus, if we show that

$$(3.10) \quad \lim_{n \rightarrow \infty} E(p_n^{-W_n}; W_n \geq 1) = 0,$$

then it will follow from (3.9) that (3.3) holds.

We now estimate $P(W_n \geq m)$, for $m \geq 1$, where P denotes the probability corresponding to the expectation E . In fact, in the quite involved estimate that follows, it will be convenient to assume that $m \geq 2$; one can show that the estimate obtained below in (3.19) also holds for $m = 1$. The diameter path $(\bar{0}, \text{id})$ has n edges, which we label e_1, e_2, \dots, e_n , with e_1 being the edge connecting $\bar{0}$ to $(1, 0 \dots, 0)$, e_2 being the edge connecting $(1, 0 \dots, 0)$ to $(1, 1, 0 \dots, 0)$, etc. (At the beginning of the paper, e_n was used for the set of edges in H_2^n ; such use for e_n will not appear again.) Let $A_{l_1, \dots, l_m} \subset H_2^n \times S_n$ denote those diameter paths which contain the edges e_{l_1}, \dots, e_{l_m} . Then

$$(3.11) \quad P(W_n \geq m) \leq \sum_{1 \leq l_1 < l_2 < \dots < l_m \leq n} P(A_{l_1, \dots, l_m}).$$

We now estimate $P(A_{l_1, \dots, l_m})$.

We first determine for which $\sigma \in S_n$ one has that $(\bar{0}, \sigma) \in A_{l_1, \dots, l_m}$; this result will be needed for the general case of determining which (\bar{x}, σ) belong to A_{l_1, \dots, l_m} . We will say that $[j]$ is a sub-permutation of σ if σ maps $[j]$ onto itself. A moment's thought reveals that the edge e_j belongs to the diameter path $(\bar{0}, \sigma)$ if and only if both $[j-1]$ and $[j]$ are sub-permutations for σ . Thus, $(\bar{0}, \sigma) \in A_{l_1, \dots, l_m}$ if and only if $[l_1-1], [l_1], [l_2-1], [l_2], \dots, [l_m-1]$ and $[l_m]$ are all sub-permutations of σ . The number of permutations $\sigma \in S_n$ for which this holds is easily seen to be $(l_1-1)!(l_2-1-l_1)! \dots (l_m-1-l_{m-1})!(n-l_m)!$. Let $T_{m; l_1, \dots, l_m}^n \subset S_n$ denote those permutations for which $[l_1-1], [l_1], [l_2-1], [l_2], \dots, [l_m-1]$ and $[l_m]$ are all sub-permutations. So

we have

$$(3.12) \quad |T_{m;l_1,\dots,l_m}^n| = (l_1 - 1)!(l_2 - 1 - l_1)! \cdots (l_m - 1 - l_{m-1})!(n - l_m)!$$

We now consider when $(\bar{x}, \sigma) \in A_{l_1,\dots,l_m}$ for general \bar{x} . It is not hard to see that a necessary condition for $(\bar{x}, \sigma) \in A_{l_1,\dots,l_m}$ is that either $\bar{x} = (x_1, \dots, x_n)$ satisfies $x_j = 0$, for all $l_1 \leq j \leq l_m$, or $x_j = 1$, for all $l_1 \leq j \leq l_m$. We will refer to these two conditions on \bar{x} by $K_{0;l_1,l_m}$ and $K_{1;l_1,l_m}$.

If one of these two conditions on \bar{x} is satisfied, then in order to have $(\bar{x}, \sigma) \in A_{l_1,\dots,l_m}$, the following conditions are required on σ . Recall that σ gives the order in which the n coordinates of \bar{x} are changed so that the diameter path moves from \bar{x} to $\bar{1} - \bar{x}$. So if $\sigma = (\sigma_1, \dots, \sigma_n)$, then the j -th edge in the diameter path will involve changing the σ_j -th coordinate. Let $B_{0;l_1}(\bar{x})$ denote those $j \in \{1, \dots, l_1 - 1\}$ for which $x_j = 0$, and let $C_{1;l_m}(\bar{x})$ denote those $j \in \{l_m + 1, \dots, n\}$ for which $x_j = 1$ ($B_{0;1}(\bar{x}), C_{0;m}(\bar{x}) = \emptyset$). Let $r_{l_1,l_m}(\bar{x}) = |B_{0;l_1}(\bar{x})| + |C_{1;l_m}(\bar{x})|$. Then it is not hard to see that the first $r_{l_1,l_m}(\bar{x})$ coordinates in σ must be reserved for $B_{0;l_1}(\bar{x}) \cup C_{1;l_m}(\bar{x})$; that is, $\{\sigma_1, \dots, \sigma_{r_{l_1,l_m}(\bar{x})}\} = B_{0;l_1}(\bar{x}) \cup C_{1;l_m}(\bar{x})$. Let $x^{1;j}$ denote the vertex in H_2^n whose first j components are 1 and whose remaining components are 0. Of course, this vertex belongs to the diameter path $(\bar{0}, \text{id})$. If σ is as above, then the $r_{l_1,l_m}(\bar{x})$ -th vertex of the diameter path (\bar{x}, σ) will be $x^{1;l_1-1}(\bar{x})$ if \bar{x} satisfies condition $K_{0;l_1,l_m}$, and will be $x^{1;l_m}$ if \bar{x} satisfies condition $K_{1;l_1,l_m}$. In the former case, we must then have $\sigma_{r_{l_1,l_m}(\bar{x})+1} = l_1$, and in the latter case, we must then have $\sigma_{r_{l_1,l_m}(\bar{x})+1} = l_m$. In the former case, the $(r_{l_1,l_m}(\bar{x})+1)$ -th vertex of the diameter path (\bar{x}, σ) will be $x^{1;l_1}(\bar{x})$ and the $r_{l_1,l_m}(\bar{x})$ -th edge will be e_{l_1} , and in the latter case, the $(r_{l_1,l_m}(\bar{x})+1)$ -th vertex of the diameter path (\bar{x}, σ) will be $x^{1;l_m-1}(\bar{x})$ and the $r_{l_1,l_m}(\bar{x})$ -th edge will be e_{l_m} . (Recall that a diameter path has $n + 1$ vertices.)

If \bar{x} satisfies condition $K_{0;l_1,l_m}$, then the next $l_m - l_1$ coordinates of σ must involve the numbers $(l_1 + 1, l_1 + 2, \dots, l_m)$, and must move the diameter path (\bar{x}, σ) from the vertex $x^{1;l_1}(\bar{x})$ to the vertex $x^{1;l_m}(\bar{x})$ while

passing through the edges e_{l_2}, \dots, e_{l_m} . Based on our analysis above, for this to happen one requires that $(\sigma_{l_1+1} - l_1, \sigma_{l_1+2} - l_1, \dots, \sigma_{l_m} - l_1)$ belong to $T_{m-2; l_2-l_1, \dots, l_{m-1}-l_1}^{l_m-l_1} \subset S_{l_m-l_1}$. Similarly, if \bar{x} satisfies condition $K_{1; l_1, l_m}$, then the next $l_m - l_1$ coordinates of σ must involve the numbers $(l_1 + 1, l_1 + 2, \dots, l_m)$, and must move the diameter path (\bar{x}, σ) from the vertex $x^{1; l_m}(\bar{x})$ to the vertex $x^{1; l_1}(\bar{x})$ while passing through the edges $e_{l_{m-1}}, \dots, e_{l_1}$. Inverting the direction of our analysis above, for this to happen one requires that $(\sigma_{l_1+1} - l_1, \sigma_{l_1+2} - l_1, \dots, \sigma_{l_m} - l_1)$ belong to $T_{m-2; l_m-l_{m-1}, \dots, l_m-l_2}^{l_m-l_1} \subset S_{l_m-l_1}$. Then finally, the last $n - r_{l_1, l_m}(\bar{x}) - 1 - (l_m - l_1)$ coordinates of σ can be chosen arbitrarily from the remaining numbers. Putting the above all together, we obtain

(3.13)

$$P(A_{l_1, \dots, l_m}) = \frac{1}{2^n n!} \sum_{c=0}^{n-l_m} \sum_{b=0}^{l_1-1} \binom{n-l_m}{c} \binom{l_1-1}{b} (b+c)! (n-b-c-1-(l_m-l_1))! \times (|T_{m-2; l_2-l_1, \dots, l_{m-1}-l_1}^{l_m-l_1}| + |T_{m-2; l_m-l_{m-1}, \dots, l_m-l_2}^{l_m-l_1}|).$$

(Given that \bar{x} satisfies condition $K_{0; l_1, l_m}$ or condition $K_{1; l_1, l_m}$, there are $\binom{n-l_m}{c} \binom{l_1-1}{b}$ ways to choose \bar{x} so that $b = |B_{0; l_1}(\bar{x})|$ and $c = |C_{1; l_m}(\bar{x})|$. And given this, there are $(b+c)! (n-b-c-1-(l_m-l_1))! (|T_{m-2; l_2-l_1, \dots, l_{m-1}-l_1}^{l_m-l_1}|$ ways to choose σ if condition $K_{0; l_1, l_m}$ was satisfied, and $(b+c)! (n-b-c-1-(l_m-l_1))! (|T_{m-2; l_m-l_{m-1}, \dots, l_m-l_2}^{l_m-l_1}|$ ways to choose σ if condition $K_{1; l_1, l_m}$ was satisfied.)

We have

$$(3.14) \quad \sum_{c=0}^{n-l_m} \sum_{b=0}^{l_1-1} \binom{n-l_m}{c} \binom{l_1-1}{b} (b+c)! (n-b-c-1-(l_m-l_1))! = \sum_{c=0}^{n-l_m} \sum_{b=0}^{l_1-1} \frac{\binom{n-l_m}{c} \binom{l_1-1}{b}}{\binom{n-1-l_m+l_1}{b+c}} (n-1-(l_m-l_1))! \leq n^2 (n-1-(l_m-l_1))!,$$

where the last inequality follows from the fact that the fraction in the sum above is always less than 1. After completing the current proof, we will prove the following proposition.

Proposition 3. *For every $\delta > 0$, there exist a $c_\delta > 0$ and an $r_\delta \geq 0$ such that $|T_{m;l_1,\dots,l_m}^n| \equiv (l_1 - 1)!(l_2 - 1 - l_1)! \cdots (l_m - 1 - l_{m-1})!(n - l_m)!$ satisfies*

$$\sum_{1 \leq l_1 < l_2 < \cdots < l_m \leq n} |T_{m;l_1,\dots,l_m}^n| \leq c_\delta m^{r_\delta} (1 + \delta)^m (n - m)!, \quad 1 \leq m \leq n < \infty.$$

From Proposition 3, it follows that for any $\delta > 0$, there exists a $c_\delta > 0$ and an $r_\delta \geq 0$ such that

$$(3.15) \quad \sum_{l_1 < l_2 < \cdots < l_{m-1} < l_m} (|T_{m-2;l_2-l_1,\dots,l_{m-1}-l_1}^{l_m-l_1}| + |T_{m-2;l_m-l_{m-1},\dots,l_m-l_2}^{l_m-l_1}|) \leq 2c_\delta m^{r_\delta} (1 + \delta)^m (l_m - l_1 - m + 2)!.$$

(Note that in the sum above, the last subscript, $l_{m-1} - l_1$ in $T_{m-2;l_2-l_1,\dots,l_{m-1}-l_1}^{l_m-l_1}$ and $l_m - l_2$ in $T_{m-2;l_m-l_{m-1},\dots,l_m-l_2}^{l_m-l_1}$, is strictly less than the superscript $l_m - l_1$, whereas in the sum in Proposition 3 the last subscript, l_m in $T_{m;l_1,\dots,l_m}^n$, can attain the value n of the superscript; however, this is no problem since the inequality goes in the right direction.) Now (3.13), (3.14) and (3.15) give

$$(3.16) \quad \sum_{l_1 < l_2 < \cdots < l_{m-1} < l_m} P(A_{l_1,\dots,l_m}) \leq \frac{2c_\delta m^{r_\delta} n^2}{2^n} (1 + \delta)^m \frac{(n - 1 - (l_m - l_1))! (l_m - l_1 - m + 2)!}{n!}.$$

Now summing over l_1 and l_m , and denoting $k = l_m - l_1 + 1$, we have

$$(3.17) \quad \sum_{1 \leq l_1 < l_2 < \cdots < l_{m-1} < l_m \leq n} P(A_{l_1,\dots,l_m}) \leq \frac{2c_\delta m^{r_\delta} n^3}{2^n} (1 + \delta)^m \sum_{k=m}^n \frac{1}{\binom{n}{k}} \frac{(k - m + 1)!}{k!}.$$

Let $\rho(k) \equiv \frac{1}{\binom{n}{k}} \frac{(k-m+1)!}{k!} = \frac{(k-m+1)!}{n(n-1)\cdots(n-k+1)}$, $m \leq k \leq n$, and let $h(k) = \frac{\rho(k+1)}{\rho(k)}$. It is easy to check that h is increasing, which implies that ρ is convex. Thus, ρ attains its maximum at an endpoint. We conclude that the maximum of $\rho(k)$ is $\rho(n) = \frac{(n-m+1)!}{n!}$. Using Stirling's formula, it is easy to check that there exists a K such that $\frac{(n-m+1)!}{n!} \leq K(\frac{e}{n})^{m-1}$. Using these facts in (3.17), we obtain

$$(3.18) \quad \sum_{1 \leq l_1 < l_2 < \cdots < l_{m-1} < l_m \leq n} P(A_{l_1,\dots,l_m}) \leq \frac{2Kc_\delta m^{r_\delta} n^5}{2^n e} \left(\frac{(1 + \delta)e}{n}\right)^m.$$

Using (3.18) in (3.11) now gives

$$(3.19) \quad P(W_n \geq m) \leq \frac{2Kc_\delta m^{r_\delta} n^5}{2^n e} \left(\frac{(1+\delta)e}{n} \right)^m.$$

Thus, if $p_n = \frac{\gamma}{n}$, then from (3.19) we have

$$(3.20) \quad E(p_n^{-W_n}; W \geq 1) \leq \sum_{m=1}^n \left(\frac{n}{\gamma} \right)^m P(W_n \geq m) \leq \frac{2Kc_\delta n^{r_\delta+5}}{2^n e} \sum_{m=1}^n \left(\frac{(1+\delta)e}{\gamma} \right)^m.$$

We may choose $\delta > 0$ as small as we like in (3.20). For $\gamma > \frac{e}{2}$, choose δ so that $\frac{(1+\delta)e}{\gamma} < 2$. Then it follows from (3.20) that (3.10) holds for $p_n = \frac{\gamma}{n}$ with $\gamma > \frac{e}{2}$. \square

We now return to prove Proposition 3.

Proof of Proposition 3. Define

$$C_j^{(0)} = \sum_{i=0}^j \frac{1}{\binom{j}{i}}, \quad j \geq 0,$$

and then define by induction the iterates

$$C_j^{(m)} = \sum_{i=0}^j \frac{C_i^{(m-1)}}{\binom{j}{i}}, \quad j \geq 0, m \geq 1.$$

We have

$$(3.21) \quad \sum_{1 \leq l_1 < l_2} (l_1 - 1)!(l_2 - 1 - l_1)! = (l_2 - 2)! \sum_{l_1=1}^{l_2-1} \frac{1}{\binom{l_2-2}{l_1-1}} = (l_2 - 2)! C_{l_2-2}^{(0)},$$

and then using (3.21),

$$\begin{aligned} \sum_{1 \leq l_1 < l_2 < l_3} (l_1 - 1)!(l_2 - 1 - l_1)!(l_3 - 1 - l_2)! &= \\ \sum_{2 \leq l_2 < l_3} (l_2 - 2)! C_{l_2-2}^{(0)} (l_3 - 1 - l_2)! &= (l_3 - 3)! \sum_{l_2=2}^{l_3-1} \frac{C_{l_2-2}^{(0)}}{\binom{l_3-3}{l_2-2}} = (l_3 - 3)! C_{l_3-3}^{(1)}. \end{aligned}$$

Continuing in this vein, we obtain

$$\sum_{1 \leq l_1 < l_2 < \dots < l_m} (l_1 - 1)!(l_2 - 1 - l_1)! \dots (l_m - 1 - l_{m-1})! = (l_m - m)! C_{l_m-m}^{(m-2)},$$

and

$$(3.22) \quad \sum_{1 \leq l_1 < l_2 < \dots < l_m < n} (l_1 - 1)!(l_2 - 1 - l_1)! \cdots (l_m - 1 - l_{m-1})!(n - l_m)! = (n - m)! C_{n-m}^{(m-1)}.$$

In light of (3.22), to complete the proof of Proposition 3, it suffices to show that for every $\delta > 0$, there exist a $c_\delta > 0$ and an $r_\delta \geq 0$ such that

$$(3.23) \quad \sup_{n \geq 1} C_n^{(k)} \leq c_\delta k^{r_\delta} (1 + \delta)^k, \quad k \geq 1.$$

Let $n_0 \geq 1$, and for $n > n_0$ write

$$(3.24) \quad C_n^{(k)} = \sum_{i=0}^{n_0} \frac{C_i^{(k-1)}}{\binom{n}{i}} + \sum_{i=n_0+1}^n \frac{C_i^{(k-1)}}{\binom{n}{i}}, \quad k \geq 1, n > n_0.$$

We need the following lemma whose proof we defer until the completion of the proof of the proposition.

Lemma 1. *For each n there exists a constant c_n such that*

$$(3.25) \quad C_n^{(k)} \leq c_n k^n, \quad k \geq 1.$$

From (3.24) and (3.25), it follows that for each n_0 there exists a constant γ_{n_0} such that

$$(3.26) \quad C_n^{(k)} \leq \gamma_{n_0} (k - 1)^{n_0} + \sum_{i=n_0+1}^n \frac{C_i^{(k-1)}}{\binom{n}{i}}, \quad k \geq 1, n > n_0.$$

Let

$$(3.27) \quad d_{n_0} \equiv \sup_{n \geq n_0+1} \sum_{i=n_0+1}^n \frac{1}{\binom{n}{i}}.$$

It is easy to see that

$$(3.28) \quad \lim_{n_0 \rightarrow \infty} d_{n_0} = 1.$$

Letting

$$A_{n_0}^{(k)} \equiv \sup_{n > n_0} C_n^{(k)},$$

we have from (3.26) and (3.27) that

$$(3.29) \quad A_{n_0}^{(k)} \leq \gamma_{n_0} (k - 1)^{n_0} + d_{n_0} A_{n_0}^{(k-1)}, \quad k \geq 1.$$

It is not hard to show that

$$\sup_{n \geq 0} C_n^{(0)} = \sup_{n \geq 0} \sum_{i=0}^n \frac{1}{\binom{n}{i}} = \frac{8}{3};$$

however, all we need for our purposes is that this quantity is bounded, and this is very easy to see. Thus, we have

$$(3.30) \quad A_{n_0}^{(0)} \leq \frac{8}{3}.$$

It is easy to show that if $\{x_j\}_{j=0}^k$ satisfies the recursive inequalities $x_0 \leq \frac{8}{3}$ and $x_j \leq C + d_{n_0} x_{j-1}$, for $1 \leq j \leq k$, then $x_k \leq C(1 + d_{n_0} + \dots + d_{n_0}^{k-1} + \frac{8}{3} d_{n_0}^k) = C(\frac{d_{n_0}^k - 1}{d_{n_0} - 1} + \frac{8}{3} d_{n_0}^k)$. Applying this with $C = \gamma_{n_0}(k-1)^{n_0}$, it follows from (3.29) and (3.30) that

$$(3.31) \quad \sup_{n > n_0} C_n^{(k)} = A_{n_0}^{(k)} \leq \gamma_{n_0}(k-1)^{n_0} \left(\frac{d_{n_0}^k - 1}{d_{n_0} - 1} + \frac{8}{3} d_{n_0}^k \right), \quad k \geq 1.$$

By (3.28), for any $\delta > 0$, there exists an n_0 such that $d_{n_0} \leq 1 + \delta$. Using this with (3.31), and using (3.25) with $n \leq n_0$, one concludes that (3.23) holds. This completes the proof of the proposition. \square

We now return to prove Lemma 1.

Proof of Lemma 1. Fix $n \geq 1$. Let B denote the $n \times n$ matrix with entries b_{ij} , $1 \leq i, j \leq n$, given by $b_{ij} = \frac{1}{\binom{i}{j}}$, for $i \geq j$, and $b_{ij} = 0$, for $j > i$. Let v^0 denote the n -vector with entries v_j^0 , $1 \leq j \leq n$, given by $v_j^0 = C_j^{(0)} = \sum_{l=0}^j \frac{1}{\binom{j}{l}}$. Then from the recursive definition of the $\{C_m^{(k)}\}_{m,k=0}^\infty$, it follows that

$$(3.32) \quad C_n^{(k)} = (B^k v^0)_n, \quad k \geq 1,$$

where $(B^k v^0)_n$ denotes the n -th coordinate of the n -vector $B^k v^0$. Since B is lower triangular with all ones on the diagonal, it follows that there exist vectors v^1, \dots, v^{n-1} such that $Bv^0 = v^0 + v^1, Bv^1 = v^1 + v^2, \dots, Bv^{n-2} = v^{n-2} + v^{n-1}$ and $Bv^{n-1} = v^{n-1}$. From this, it follows that

$$(3.33) \quad B^k v^0 = \sum_{l=0}^{k \wedge n} \binom{k}{l} v^l.$$

Thus, from (3.32) and (3.33), we obtain

$$(3.34) \quad C_n^{(k)} = \sum_{l=0}^{k \wedge n} \binom{k}{l} v_n^l.$$

where v_n^l is the n -th coordinate of v^l . The lemma follows immediately from (3.34). \square

We have now completed the proof of (3.3), and thus the proof of (a-ii). To complete the proof of (b-ii) and (b-iii) we need to prove (3.4) and (3.5). In fact all the work has been done in the above proof. The proof up to (3.11) is the same as before, except that now we work with the space S_n instead of with $H_2^n \times S_n$. In particular then, we now have $W_n = W_n(\sigma)$, and it denotes the number of edges that the diameter path starting from 0 and corresponding to σ has in common with the diameter path starting from 0 and corresponding to id. Similarly, $A_{l_1, \dots, l_m} \subset S_n$ denotes the number of diameter paths starting from 0 which contain the edges e_{l_1}, \dots, e_{l_m} . From the paragraph after (3.11), it follows that $A_{l_1, \dots, l_m} = T_{m; l_1, \dots, l_m}^n$ and that

$$(3.35) \quad P(A_{l_1, \dots, l_m}) = \frac{|T_{m; l_1, \dots, l_m}^n|}{n!}.$$

Using (3.35) with (3.11) and Proposition 3, it follows that

$$(3.36) \quad P(W_n \geq m) \leq c_\delta m^{r_\delta} (1 + \delta)^m \frac{(n - m)!}{n!}.$$

As noted above, there exists a K such that $\frac{(n-m)!}{n!} \leq K(\frac{e}{n})^m$. Thus, we have

$$(3.37) \quad E(p_n^{-W}; W \geq 1) \leq K c_\delta \sum_{m=1}^n (p_n)^{-m} m^{r_\delta} (1 + \delta)^m \left(\frac{e}{n}\right)^m.$$

From (3.37), it follows that as $n \rightarrow \infty$, $E(p_n^{-W}; W \geq 1)$ converges to 0 if p_n is as in (b-iii), and remains bounded if p_n is as in (b-ii). Thus, it follows from (3.9) that (3.4) holds if p_n is as in (b-iii) and that (3.5) holds if p_n is as in (b-ii). \square

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